### Daily Segregation - Secured Amounts

Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder: 0

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   a. Cash: 2,996,538
   b. Securities (at market): 0

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 4,956,128

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 103,125
   b. Market value of open contracts granted (sold) on a foreign board of trade: -149,985

4. Net equity (deficit) (add lines 1. 2. and 3.): 7,905,806

5. Account liquidating to a deficit and account with a debit balances - gross amount: 0
   Less: amount offset by customer owned securities: 0

6. Amount required to be set aside as the secured amount - Net Liquidating Equity: 7,905,806

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,905,806

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### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   a. Banks located in the United States: 32,842,872
   b. Other banks qualified under Regulation 30.7: 0

2. Securities
   a. In safekeeping with banks located in the United States: 0
   b. In safekeeping with other banks qualified under Regulation 30.7: 0

3. Equities with registered futures commission merchants
   a. Cash: 337,145
   b. Securities: 0
   c. Unrealized gain (loss) on open futures contracts: 11,097
   d. Value of long option contracts: 0
   e. Value of short option contracts: 0

4. Amounts held by clearing organizations of foreign boards of trade
   a. Cash: 0
   b. Securities: 0
   c. Amount due to (from) clearing organization - daily variation: 0
   d. Value of long option contracts: 0
   e. Value of short option contracts: 0

5. Amounts held by members of foreign boards of trade
   a. Cash: 415,635
   b. Securities: 0
   c. Unrealized gain (loss) on open futures contracts: 4,945,031
   d. Value of long option contracts: 103,125
   e. Value of short option contracts: -149,985

6. Amounts with other depositories designated by a foreign board of trade: 0

7. Segregated funds on hand: 0

8. Total funds in separate section 30.7 accounts: 38,504,920

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 30,599,114

10. Management Target Amount for Excess funds in separate section 30.7 accounts: 15,000,000

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target: 15,599,114

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END
### Daily Segregation - Segregation Statement

**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: $39,759,861 [7010]
   - B. Securities (at market): $20,651,582 [7020]
2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $788,701 [7030]
3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $146,688 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -$432,427 [7033]
4. **Net equity (deficit) (add lines 1, 2 and 3)**: $60,914,405 [7040]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $187,694 [7045]
   - Less: amount offset by customer securities: -$187,694 [7047][7050]
6. **Amount required to be segregated (add lines 4 and 5)**: $60,914,405 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $86,230,212 [7070]
   - B. Securities representing investments of customers' funds (at market): 0 [7080]
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 0 [7090]
8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 0 [7100]
   - B. Securities representing investments of customers' funds (at market): 0 [7110]
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 0 [7120]
9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 0 [7130]
10. **Exchange traded options**
    - A. Value of open long option contracts: 0 [7132]
    - B. Value of open short option contracts: 0 [7133]
11. **Net equities with other FCMs**
    - A. Net liquidating equity: $6,183,421 [7140]
    - B. Securities representing investments of customers' funds (at market): 0 [7160]
    - C. Securities held for particular customers or option customers in lieu of cash (at market): $20,651,582 [7170]
12. **Segregated funds on hand**: 0 [7150]
13. **Total amount in segregation (add lines 7 through 12)**: $113,065,215 [7180]
14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $52,150,810 [7190]
15. **Management Target Amount for Excess funds in segregation**: $25,000,000 [7194]
16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: $27,150,810 [7198]